



## PROVIDE BLUE 2005 - 2 PLC - Investor Notification

<b>Determination Date :</b>	<b>14.10.2021</b>		
<b>Reference Period :</b>	<b>01.07.2021</b>	-	<b>30.09.2021</b>
<b>Interest Period on Notes :</b>	<b>09.08.2021</b>	-	<b>07.11.2021</b>
<b>Fixed Euribor :</b>	<b>-0,54000%</b>		

### The Bank and Servicer

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### Program Sponsor

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AAA / AAA / AAA (Standard & Poor's / Moody's / Fitch Ratings)

### Principal Paying Agent

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Rating:  
A-1 / P-1 / F1+ (Standard & Poor's / Moody's / Fitch Ratings)

### Ratingagency

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### The Issuer

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### Ratingagency

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**Remittance Information**  
Currency: EUR

Reference Pool Servicer: BHW  
Intermediary and Sponsor: Kreditanstalt für Wiederaufbau

Reason for Early Redemption: Payment Date falling in November 2013 or any Payment Date thereafter. Definition of Early Redemption Event in 12.1 of Terms and Conditions of the Notes.

Remittance Distribution Data		
Initial aggregate Outstanding Nominal Amount	3.901.014.166,41	
Initial aggregate principal balance of the Building Savings Accounts	399.418.802,57	
Initial aggregate balances of Auxiliary Collateral	39.912.004,85	
<b>Initial Aggregate Principal Balance</b>		<b>3.461.683.358,99</b>
<b>Beginning Aggregate Principal Balance</b>		<b>158.874.129,17</b>
Scheduled principal received	4.073.406,98	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	2.243.073,20	
thereof removals	0,00	
<b>Total principal available for distribution</b>		<b>6.316.480,18</b>
Current period Realised Loss	0,00	
Current period Estimated Loss	0,00	
Current period Additional Loss	0,00	
Cumulative Realised Loss	10.197.048,41	
Cumulative Estimated Loss	4.329.560,52	
Cumulative Additional Loss	3.588.487,00	
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses	0,00	
Current period Unjustified Loss Allocation/Late Recoveries of Estimated Losses	0,00	
Current period Unjustified Loss Allocation/Late Recoveries of Additional Losses	0,00	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
<b>Net principal repayment</b>		<b>6.316.480,18</b>
<b>Ending Aggregate Principal Balance</b>		<b>152.557.648,99</b>
Cumulative Realised Loss/Estimated Loss/Additional Loss	18.115.095,93	
CPR	5,53%	

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	23,22%		3.084.904,07
Current period Realised Loss/ current period Unjustified Loss Allocation		0,00	
Current period Estimated Loss/ Additional Loss		0,00	
<b>Ending aggregate Outstanding Threshold Amount</b>	<b>24,50%</b>		<b>3.084.904,07</b>

Remittance Realised Loss		
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	526	35.791.361,60
Foreclosure Proceeds	30.167.981,54	
Prior ranking loans (not in this Portfolio)	13.641.933,23	
Loss on prior ranking loans (not in this Portfolio)	1.406.217,36	
<b>Total Realised Loss (including Realised Losses, Additional Losses and related Estimated Losses)</b>		<b>17.859.095,93</b>

<b>Pool-factor:</b>	<b>0,00000000</b>
<b>A+ Reduction Factor:</b>	<b>0,00015220</b>

Determination Date: 14.10.2021  
 Payment Date: 08.11.2021  
 3 Month EURIBOR: -0,540%  
 Servicer: BHW Bausparkasse AG  
 Reporting Date: 08.10.2021  
 Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheken)		
Beginning number of Reference Claims		3.827
Current period number of Reference Claims paid in full	-120	
Current period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-120
Added loans *		+ 10
<b>Ending number of Reference Claims</b>		<b>3.697</b>

\* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	3.517	142.883.988,44	n.a.
0,01 - 0,99 months in Arrears	56	2.455.469,12	8.915,17
1 - 1,99 months in Arrears	41	2.277.829,32	19.801,37
2 - 2,99 months in Arrears	15	1.123.022,71	16.965,55
3 - 3,99 months in Arrears	4	189.018,15	2.718,82
4 - 4,99 months in Arrears	3	151.380,73	3.757,53
5 - 5,99 months in Arrears	4	302.485,89	5.507,70
6 - 11,99 months in Arrears	1	87.062,57	2.583,09
12+ months in Arrears	3	78.281,42	15.518,16
<b>Delinquencies (greater 3 months)</b>	<b>15</b>	<b>808.228,76</b>	<b>30.085,30</b>
Bankruptcy	53	3.009.110,64	4.631,41
<b>Total</b>	<b>68</b>	<b>3.817.339,40</b>	<b>34.716,71</b>

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	0	0,00	0,00
Cumulative Defaulted Reference Claims	162	9.721.721,18	51.725,28
thereof normal performing again*	132	7.929.114,66	

\* Loans with instalments in arrears below 3 and no bankruptcy flag

Overdue Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue Payments
Overdue Reference Claims	225	12.591.603,77	41.093,62

# Interest Distribution

Currency: EURO

## Credit Linked Notes Provide Blue 2005-2 PLC Statement to CLN Noteholders

Class	Beginning Class Principal Amount	Number of Notes	Spread over 3 Month Euribor	Interest Rate	Current Accrued Interest per Note	Total Interest Distribution
A+	0,00	0	0,00%	0,000%	0,00	0,00
B	0,00	0	0,00%	0,000%	0,00	0,00
C	0,00	0	0,00%	0,000%	0,00	0,00
D	0,00	0	0,70%	0,160%	0,00	0,00
E	10.198.903,10	155	2,20%	1,660%	276,10	42.795,50
<b>Totals</b>	<b>10.198.903,10</b>					<b>42.795,50</b>

### Triggers:

- 1) Time Call: 07.11.2013
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 4,41%
- 3) Occurrence of a Regulatory Event
- 4) Occurrence of a Tax Event
- 5) Termination of the Bank Swap upon transfer of the Reference Pool and no substitute Bank Swap is entered
- 6) Non-compliance of Servicer

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<b>Determination Date:</b>	14.10.2021	<b>Current Interest Accrual Period</b>	
<b>Payment Date:</b>	08.11.2021	<b>Beginning</b>	<b>Ending</b>
<b>3 Month EURIBOR:</b>	-0,540%	09.08.2021	07.11.2021
<b>Number of days (act):</b>	91		
<b>Servicer:</b>	BHW Bausparkasse AG		
<b>Reporting Date:</b>	08.10.2021		
<b>Early Redemption Date:</b>	09.11.2015		

## Distribution Summary

Currency: EUR

Credit Linked Notes Provide Blue 2005-2 PLC  
Statement to CLN Noteholders

Class	Initial Class Principal Amount	Class Principal Amount before Distribution	Current Interest Rate	Principal Distribution	Interest Distribution	Unpaid Interest	Total Distribution	Reduction of Class Principal Amount	Class Principal Amount after Distribution	WKN	ISIN
A+	500.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZR	DE000A0GHZR1
B	67.500.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZS	DE000A0GHZS9
C	41.900.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZT	DE000A0GHZT7
D	30.500.000,00	0,00	0,1600%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZU	DE000A0GHZU5
E	15.500.000,00	10.198.903,10	1,6600%	692.203,40	42.795,50	0,00	734.998,90	0,00	9.506.699,70	A0GHZV	DE000A0GHZV3
<b>Totals CLN</b>	<b>155.900.000,00</b>	<b>10.198.903,10</b>		<b>692.203,40</b>	<b>42.795,50</b>	<b>0,00</b>	<b>734.998,90</b>	<b>0,00</b>	<b>9.506.699,70</b>		

Amounts per Unit (50.000 / 100.000)								Rating of the Notes			
								S&P		Fitch	
Class	Note Principal Amount before Distribution	Principal Distribution	Interest Distribution	Total Distribution	Reduction of Note Principal Amount	Note Principal Amount after Distribution	Legal Maturity	Initial	Current	Initial	Current
A+	0,00	0,00	0,00	0,00	0,00	0,00	07.08.2052	AAA	n.a.	AAA	n.a.
B	0,00	0,00	0,00	0,00	0,00	0,00	07.08.2052	AA	n.a.	AA	n.a.
C	0,00	0,00	0,00	0,00	0,00	0,00	07.08.2052	A	n.a.	A	n.a.
D	0,00	0,00	0,00	0,00	0,00	0,00	07.08.2052	BBB	n.a.	BBB	n.a.
E	65.799,37	4.465,83	276,10	4.741,93	0,00	61.333,54	07.08.2052	BB	BB	BB	A

**Determination Date:** 14.10.2021  
**Payment Date:** 08.11.2021  
**3 Month EURIBOR:** -0,54000%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 08.10.2021  
**Early Redemption Date:** 09.11.2015

**Principal Reduction**  
Currency: EUR

Credit Linked Notes Provide Blue 2005-2 PLC  
Statement to CLN Noteholders

Class	Initial Class Principal Amount	Beginning Percentage	Beginning Class Principal Amount	Scheduled Principal Received	Unscheduled Principal Received	Early Redemption	Total Principal	Unjustified Loss Allocation/ Late Recovery	Realised Loss/ Estimated Loss/ Additional Loss	Ending Class Principal Amount	Ending Percentage
Senior Tranche	3.284.583.358,99	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
A+	500.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
B	67.500.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
C	41.900.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
D	30.500.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
E	15.500.000,00	76,78%	10.198.903,10	0,00	0,00	692.203,40	692.203,40	0,00	0,00	9.506.699,70	75,50%
Threshold	21.200.000,00	23,22%	3.084.904,07	0,00	0,00	0,00	0,00	0,00	0,00	3.084.904,07	24,50%
<b>Totals</b>	<b>3.461.683.358,99</b>	<b>100%</b>	<b>13.283.807,17</b>	<b>0,00</b>	<b>0,00</b>	<b>692.203,40</b>	<b>692.203,40</b>	<b>0,00</b>	<b>0,00</b>	<b>12.591.603,77</b>	<b>100%</b>

<b>Credit Enhancement</b> (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A+	5,10%	100%	100%
B	3,15%	100%	100%
C	1,94%	100%	100%
D	1,06%	100,00%	100,00%
E	0,61%	23,22%	24,50%

**Determination Date:** 14.10.2021  
**Payment Date:** 08.11.2021  
**3 Month EURIBOR:** -0,54000%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 08.10.2021  
**Early Redemption Date:** 09.11.2015

**Pool Distribution by Outstanding Balance - 30.09.2021 -**

Balance Bucket (€)	Aggregated Securitized Balance (Protected)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference	Weighted Average LTV	Percentage East Germany
< 10.000	2.500.399,41 €	1,64%	440	11,90%	15,35%	26,31%
>= 10.000 < 20.000	9.133.562,45 €	5,99%	603	16,31%	20,36%	28,07%
>= 20.000 < 30.000	15.090.895,29 €	9,89%	608	16,45%	26,82%	29,40%
>= 30.000 < 40.000	19.350.476,36 €	12,68%	557	15,07%	29,33%	28,93%
>= 40.000 < 50.000	17.391.991,90 €	11,40%	391	10,58%	32,61%	31,50%
>= 50.000 < 60.000	15.233.030,66 €	9,99%	280	7,57%	37,07%	26,80%
>= 60.000 < 70.000	13.999.442,49 €	9,18%	217	5,87%	41,83%	30,25%
>= 70.000 < 80.000	13.851.449,79 €	9,08%	184	4,98%	41,48%	29,62%
>= 80.000 < 90.000	9.774.379,34 €	6,41%	115	3,11%	46,07%	29,84%
>= 90.000 < 100.000	7.950.569,51 €	5,21%	84	2,27%	47,61%	29,79%
>= 100.000 < 110.000	6.037.424,79 €	3,96%	58	1,57%	47,94%	26,19%
>= 110.000 < 120.000	5.683.619,26 €	3,73%	50	1,35%	50,85%	22,03%
>= 120.000 < 130.000	3.840.063,54 €	2,52%	31	0,84%	50,81%	3,21%
>= 130.000 < 140.000	2.014.588,02 €	1,32%	15	0,41%	50,93%	26,95%
>= 140.000 < 150.000	3.335.551,02 €	2,19%	23	0,62%	51,62%	18,48%
>= 150.000 < 160.000	2.943.566,75 €	1,93%	19	0,51%	55,27%	26,22%
>= 160.000 < 170.000	985.071,88 €	0,65%	6	0,16%	49,93%	
>= 170.000 < 180.000	870.581,00 €	0,57%	5	0,14%	56,58%	19,79%
>= 180.000 < 190.000	543.817,64 €	0,36%	3	0,08%	48,39%	
>= 190.000 < 200.000	384.484,51 €	0,25%	2	0,05%	67,10%	50,79%
>= 200.000 < 210.000	400.651,90 €	0,26%	2	0,05%	58,28%	50,08%
>= 210.000 < 220.000	0,00 €	0,00%				
>= 220.000 < 230.000	0,00 €	0,00%				
>= 230.000 < 240.000	0,00 €	0,00%				
>= 240.000 < 250.000	0,00 €	0,00%				
>= 250.000 < 260.000	0,00 €	0,00%				
>= 260.000 < 270.000	266.823,98 €	0,17%	1	0,03%	28,69%	
>= 270.000 < 280.000	273.207,50 €	0,18%	1	0,03%	47,10%	
>= 280.000 < 290.000	281.000,00 €	0,18%	1	0,03%	0,00%	
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	421.000,00 €	0,28%	1	0,03%	45,12%	
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>37,70%</b>	<b>27,51%</b>

Original weighted average current Outstanding Balance = 40.060,68 €  
 Weighted average current Outstanding Balance = 41.265,26 €  
 Maximum current Outstanding Balance = 421.000,00 €  
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

**Pool Distribution by Region - 30.09.2021 -**

Region	Aggregated Securitized Balance (Protected)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference	Weighted Average LTV
Schleswig Holstein	5.359.511,79 €	3,51%	147	3,98%	35,49%
Hamburg	2.297.751,47 €	1,51%	51	1,38%	38,66%
Niedersachsen	16.386.425,02 €	10,74%	437	11,82%	37,90%
Bremen	988.493,35 €	0,65%	37	1,00%	33,37%
Nordrhein-Westfalen	34.418.444,01 €	22,56%	790	21,37%	37,84%
Hessen	14.913.998,27 €	9,78%	318	8,60%	36,38%
Rheinland-Pfalz	10.738.587,93 €	7,04%	230	6,22%	38,23%
Baden-Württemberg	13.753.646,95 €	9,02%	336	9,09%	36,31%
Bayern	7.988.491,47 €	5,24%	209	5,65%	34,42%
Saarland	1.383.785,75 €	0,91%	38	1,03%	39,39%
Berlin	3.654.058,79 €	2,40%	93	2,52%	35,87%
Brandenburg	10.514.195,02 €	6,89%	210	5,68%	40,49%
Mecklenburg-Vorpommern	6.282.739,10 €	4,12%	163	4,41%	38,49%
Sachsen	9.845.705,56 €	6,45%	255	6,90%	38,51%
Sachsen-Anhalt	9.082.994,25 €	5,95%	247	6,68%	40,79%
Thüringen	4.948.820,26 €	3,24%	136	3,68%	37,49%
unknown	0,00 €	0,00%			
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>37,70%</b>

BHW Bausparkasse AG

**Pool Distribution by LTV - 30.09.2021 -**

Balance LTV	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
> < 5%	1.676.514,58 €	1,10%	236	6,38%	3,49%	15,80%
>= 5% < 10%	6.191.871,07 €	4,06%	376	10,17%	7,67%	20,11%
>= 10% < 15%	9.773.342,50 €	6,41%	382	10,33%	12,60%	26,33%
>= 15% < 20%	11.892.914,01 €	7,80%	363	9,82%	17,66%	25,83%
>= 20% < 25%	12.099.638,52 €	7,93%	317	8,57%	22,45%	30,22%
>= 25% < 30%	13.748.111,33 €	9,01%	311	8,41%	27,45%	27,30%
>= 30% < 35%	13.979.545,30 €	9,16%	292	7,90%	32,25%	27,63%
>= 35% < 40%	14.217.186,65 €	9,32%	276	7,47%	37,37%	24,82%
>= 40% < 45%	13.203.306,14 €	8,65%	237	6,41%	42,20%	27,09%
>= 45% < 50%	11.816.652,48 €	7,75%	183	4,95%	47,29%	24,86%
>= 50% < 55%	10.157.794,84 €	6,66%	185	5,00%	52,59%	28,09%
>= 55% < 60%	12.813.590,04 €	8,40%	202	5,46%	57,39%	33,20%
>= 60% < 65%	10.767.857,98 €	7,06%	160	4,33%	61,79%	32,02%
>= 65% < 70%	4.435.070,80 €	2,91%	70	1,89%	66,90%	33,28%
>= 70% < 75%	2.096.588,87 €	1,37%	42	1,14%	71,44%	27,10%
>= 75% < 80%	1.765.237,80 €	1,16%	29	0,78%	77,64%	19,02%
>= 80% < 85%	648.682,50 €	0,43%	14	0,38%	80,00%	32,82%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	506.964,93 €	0,33%	10	0,27%		
n.a. 1)	766.778,65 €	0,50%	12	0,32%		
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>37,70%</b>	<b>27,51%</b>

Original weighted average LTV = 52,02%

Weighted average current LTV = 37,70%

Maximum current LTV = 80,00%

Minimum current LTV = 0,08%

1) Loans secured by substitutional collateral or temporary collateral



**Pool Distribution by Interest Rate - 30.09.2021 -**

Balance Interest Rate	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
> <= 4,25%	137.314.854,93 €	90,01%	3.367	91,07%	37,41%	26,49%
>= 4,25% <= 4,50%	3.157.026,36 €	2,07%	67	1,81%	39,86%	33,73%
>= 4,50% <= 4,75%	3.891.236,44 €	2,55%	95	2,57%	35,12%	38,50%
>= 4,75% <= 5,00%	2.496.909,65 €	1,64%	54	1,46%	43,61%	30,71%
>= 5,00% <= 5,25%	2.423.127,75 €	1,59%	47	1,27%	39,25%	48,40%
>= 5,25% <= 5,50%	1.380.365,14 €	0,90%	30	0,81%	42,16%	22,70%
>= 5,50% <= 5,75%	1.358.149,76 €	0,89%	26	0,70%	41,67%	30,90%
>= 5,75% <= 6,00%	373.883,89 €	0,25%	5	0,14%	48,30%	74,42%
>= 6,00% <= 6,25%	146.756,31 €	0,10%	5	0,14%	21,27%	8,57%
>= 6,25% <= 6,50%	15.338,76 €	0,01%	1	0,03%		
>= 6,50% <= 6,75%	0,00 €	0,00%				
>= 6,75% <= 7,00%	0,00 €	0,00%				
>= 7,00% <= 7,25%	0,00 €	0,00%				
>= 7,25% <= 7,50%	0,00 €	0,00%				
>= 7,50% <= 7,75%	0,00 €	0,00%				
>= 7,75%	0,00 €	0,00%				
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>37,70%</b>	<b>27,51%</b>

Original weighted average Interest Rate = 4,91%  
 Weighted average current Interest Rate = 2,99%  
 Maximum current Interest Rate = 6,50%  
 Minimum current Interest Rate = 0,80%

BHW Bausparkasse AG

**Pool Distribution by Prior Ranking Charges - 30.09.2021 -**

Prior Ranking	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Prior Ranking Amount (EUR)	Weighted Average LTV	Percentage East Germany
Mortgages without prior ranking charges	9.602.079,07 €	6,29%	174	4,71%	0,00 €	30,00%	18,22%
Mortgages subject prior ranking charges	141.681.826,34 €	92,87%	3.501	94,70%	61.867.840,63 €	38,61%	28,14%
n.a.	1.273.743,58 €	0,83%	22	0,60%			
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>61.867.840,63 €</b>	<b>38,06%</b>	<b>27,51%</b>

BHW Bausparkasse AG

**Pool Distribution by Prior Ranking Charges (as adjusted) - 30.09.2021 -**

Prior Ranking	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Prior Ranking Amount (EUR)	Weighted Average LTV	Percentage East Germany
Mortgages without prior ranking charges	117.774.263,27 €	77,20%	2.645	71,54%	0,00 €	35,62%	28,90%
Mortgages subject prior ranking charges	33.509.642,14 €	21,97%	1.030	27,86%	59.540.372,28 €	45,02%	22,62%
n.a.	1.273.743,58 €	0,83%	22	0,60%			
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>59.540.372,28 €</b>	<b>37,70%</b>	<b>27,51%</b>

Prior ranking charges below 1% of the Property Value have been deducted to take account of, inter alia, rounding deviations.

BHW Bausparkasse AG

**Pool Distribution by Property Type - 30.09.2021 -**

Property Type	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Single Family House	93.939.394,70 €	61,58%	2.244	60,70%	37,60%	29,77%
Two-Family House	16.988.654,08 €	11,14%	421	11,39%	34,08%	22,64%
Multi-Family House	12.050.502,36 €	7,90%	236	6,38%	34,95%	30,64%
Holiday Property	431.150,72 €	0,28%	9	0,24%	44,52%	57,82%
Prefabricated House (Fertighaus)	3.658.866,90 €	2,40%	60	1,62%	38,94%	24,38%
Apartment (Eigentumswohnung)	24.216.907,88 €	15,87%	701	18,96%	41,73%	20,30%
Building land	37.188,88 €	0,02%	1	0,03%	33,00%	100,00%
Other Properties	0,00 €		0			
Unkown	1.234.983,47 €	0,81%	25	0,68%		
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>37,70%</b>	<b>27,51%</b>

BHW Bausparkasse AG

**Pool Distribution by Employment Status - 30.09.2021 -**

Employment Status	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Civil Servants	14.912.778,01 €	9,78%	394	10,66%	35,26%	19,12%
Public Sector Employees	12.242.363,23 €	8,02%	337	9,12%	34,36%	35,04%
Other Employees	73.996.970,55 €	48,50%	1.629	44,06%	40,87%	29,16%
Self-Employed	8.372.555,30 €	5,49%	201	5,44%	35,07%	37,39%
Other (Pensioners, Students, ...)	24.958.818,93 €	16,36%	715	19,34%	31,82%	18,72%
unknown	18.074.162,97 €	11,85%	421	11,39%	38,39%	30,21%
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>37,70%</b>	<b>27,51%</b>

BHW Bausparkasse AG

**Pool Distribution by Occupation Status - 30.09.2021 -**

Occupation Status	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Owner Occupied	126.243.570,18 €	82,75%	3.033	82,04%	37,19%	26,49%
Non-Owner Occupied	25.244.836,93 €	16,55%	642	17,37%	40,28%	32,60%
unknown	1.069.241,88 €	0,70%	22	0,60%		
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>37,70%</b>	<b>27,51%</b>

BHW Bausparkasse AG

**Pool Distribution by Amortisation Type - 30.09.2021 -**

Amortisation Type	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Bullet	94.094.301,55 €	61,68%	1.780	48,15%	42,01%	26,13%
Annuity	58.463.347,44 €	38,32%	1.917	51,85%	30,75%	29,20%
Amortising	0,00 €		0	0,00%		
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>37,70%</b>	<b>27,51%</b>

BHW Bausparkasse AG

**Pool Distribution by Seasoning - 30.09.2021 -**

Seasoning (in months)	Aggregated Securitized Balance (Protected	Percent of Total Securitize d Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 3	0,00 €	0,00%	0			
> 3 <= 6	0,00 €	0,00%	0			
> 6 <= 9	0,00 €	0,00%	0			
> 9 <= 12	0,00 €	0,00%	0			
> 12 <= 15	0,00 €	0,00%	0			
> 15 <= 18	0,00 €	0,00%	0			
> 18 <= 21	0,00 €	0,00%	0			
> 21 <= 24	0,00 €	0,00%	0			
> 24 <= 27	0,00 €	0,00%	0			
> 27 <= 30	0,00 €	0,00%	0			
> 30 <= 33	0,00 €	0,00%	0			
> 33 <= 36	0,00 €	0,00%	0			
> 36 <= 39	0,00 €	0,00%	0			
> 39 <= 42	0,00 €	0,00%	0			
> 42 <= 45	0,00 €	0,00%	0			
> 45 <= 48	0,00 €	0,00%	0			
> 48 <= 51	0,00 €	0,00%	0			
> 51 <= 54	0,00 €	0,00%	0			
> 54 <= 57	0,00 €	0,00%	0			
> 57 <= 60	0,00 €	0,00%	0			
> 60 <= 63	0,00 €	0,00%	0			
> 63 <= 66	0,00 €	0,00%	0			
> 66 <= 69	0,00 €	0,00%	0			
> 69 <= 72	0,00 €	0,00%	0			
> 72 <= 75	0,00 €	0,00%	0			
> 75 <= 78	0,00 €	0,00%	0			
> 78 <= 81	0,00 €	0,00%	0			
> 81 <= 84	0,00 €	0,00%	0			
> 84 <= 87	0,00 €	0,00%	0			
> 87 <= 90	0,00 €	0,00%	0			
> 90	152.557.648,99 €	100,00%	3.697	100,00%	37,70%	27,51%
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>37,70%</b>	<b>27,51%</b>

Original weighted average current Seasoning = 32,89  
 Weighted average current Seasoning = 1.428,34  
 Maximum current Seasoning = 1.461,00  
 Minimum current Seasoning = 194,10

BHW Bausparkasse AG

**Pool Distribution by Remaining Term to next Reset Date - 30.09.2021 -**

Next Reset Date (in months)	Aggregated Securitized Balance (Protected)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 48	138.031.503,22 €	90,48%	3.265	88,31%	38,29%	27,54%
> 48 <= 51	720.135,63 €	0,47%	20	0,54%	34,20%	39,93%
> 51 <= 54	431.449,22 €	0,28%	12	0,32%	32,73%	20,25%
> 54 <= 57	807.740,59 €	0,53%	26	0,70%	28,89%	19,30%
> 57 <= 60	338.413,93 €	0,22%	11	0,30%	34,85%	3,46%
> 60 <= 63	445.831,06 €	0,29%	16	0,43%	33,36%	48,54%
> 63 <= 66	554.950,22 €	0,36%	21	0,57%	28,76%	13,56%
> 66 <= 69	379.168,84 €	0,25%	13	0,35%	27,13%	37,23%
> 69 <= 72	327.295,58 €	0,21%	15	0,41%	23,06%	10,64%
> 72 <= 75	390.293,39 €	0,26%	14	0,38%	35,32%	30,12%
> 75 <= 78	723.867,34 €	0,47%	24	0,65%	24,83%	20,21%
> 78 <= 81	1.645.093,82 €	1,08%	40	1,08%	33,19%	18,69%
> 81 <= 84	1.441.830,39 €	0,95%	40	1,08%	28,99%	37,04%
> 84 <= 87	1.100.641,64 €	0,72%	34	0,92%	40,29%	24,89%
> 87 <= 90	1.591.636,26 €	1,04%	39	1,05%	31,50%	37,12%
> 90 <= 93	908.408,73 €	0,60%	23	0,62%	36,49%	25,98%
> 93 <= 96	308.410,16 €	0,20%	13	0,35%	26,71%	15,12%
> 96 <= 99	388.377,63 €	0,25%	15	0,41%	34,34%	19,74%
> 99 <= 102	667.911,72 €	0,44%	19	0,51%	26,99%	10,72%
> 102 <= 105	186.183,25 €	0,12%	5	0,14%	42,06%	
> 105 <= 108	211.277,12 €	0,14%	7	0,19%	34,67%	29,14%
> 108 <= 111	169.775,95 €	0,11%	7	0,19%	24,91%	
> 111 <= 114	432.998,90 €	0,28%	10	0,27%	29,99%	49,86%
> 114 <= 117	133.848,56 €	0,09%	3	0,08%	37,60%	100,00%
> 117 <= 120	0,00 €		0	0,00%		
> 120 <= 123	41.546,11 €	0,03%	1	0,03%	11,97%	
> 123 <= 126	0,00 €		0	0,00%		
> 126 <= 129	0,00 €		0	0,00%		
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	0,00 €		0	0,00%		
> 135 <= 138	30.057,11 €	0,02%	1	0,03%	31,87%	
> 138 <= 141	0,00 €		0	0,00%		
> 141 <= 144	0,00 €		0	0,00%		
> 144 <= 147	0,00 €		0	0,00%		
> 147 <= 150	102.769,67 €	0,07%	1	0,03%	79,85%	100,00%
> 150 <= 153	0,00 €		0	0,00%		
> 153 <= 156	0,00 €		0	0,00%		
> 156 <= 159	0,00 €		0	0,00%		
> 159 <= 1000 variable	46.232,95 € 0,00 €	0,03%	2 0	0,05% 0,00%	53,99%	66,82%
<b>TOTAL</b>	<b>152.557.648,99 €</b>	<b>100%</b>	<b>3.697</b>	<b>100%</b>	<b>37,70%</b>	<b>27,51%</b>

Original weighted average current Term to Reset = 78,38  
 Weighted average current Term to Reset = 29,82  
 Maximum current Term to Reset = 236,03  
 Minimum current Term to Reset = 0,03